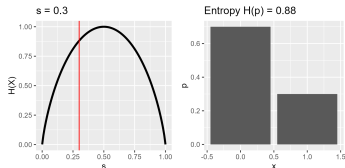


# Entropy II



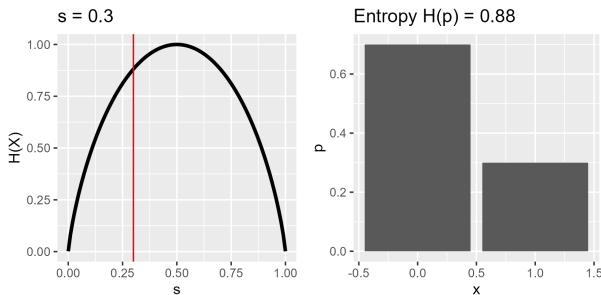
- Further properties of entropy and joint entropy
- Understand that uniqueness theorem justifies choice of entropy formula
- Maximum entropy principle



# ENTROPY OF BERNOULLI DISTRIBUTION

Let  $X$  be Bernoulli / a coin with  $\mathbb{P}(X = 1) = s$  and  $\mathbb{P}(X = 0) = 1 - s$ .

$$H(X) = -s \cdot \log_2(s) - (1 - s) \cdot \log_2(1 - s).$$



We note: If the coin is deterministic, so  $s = 1$  or  $s = 0$ , then  $H(s) = 0$ ;  $H(s)$  is maximal for  $s = 0.5$ , a fair coin.  $H(s)$  increases monotonically the closer we get to  $s = 0.5$ . This all seems plausible.

# JOINT ENTROPY

- The **joint entropy** of two discrete random variables  $X$  and  $Y$  is:

$$H(X, Y) = H(p_{X,Y}) = - \sum_{x \in \mathcal{X}} \sum_{y \in \mathcal{Y}} p(x, y) \log_2(p(x, y))$$

- Intuitively, the joint entropy is a measure of the total uncertainty in the two variables  $X$  and  $Y$ . In other words, it is simply the entropy of the joint distribution  $p(x, y)$ .
- There is nothing really new in this definition because  $H(X, Y)$  can be considered to be a single vector-valued random variable.
- More generally:

$$H(X_1, X_2, \dots, X_n) = - \sum_{x_1 \in \mathcal{X}_1} \dots \sum_{x_n \in \mathcal{X}_n} p(x_1, x_2, \dots, x_n) \log_2(p(x_1, x_2, \dots, x_n))$$





# THE UNIQUENESS THEOREM

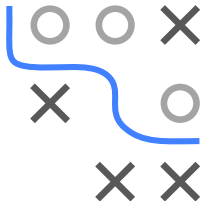
► Khinchin, 1957 showed that the only family of functions satisfying

- $H(p)$  is continuous in probabilities  $p(x)$
- adding or removing an event with  $p(x) = 0$  does not change it
- is additive for independent RVs
- is maximal for a uniform distribution.

is of the following form:

$$H(p) = -\lambda \sum_{x \in \mathcal{X}} p(x) \log p(x)$$

where  $\lambda$  is a positive constant. Setting  $\lambda = 1$  and using the binary logarithm gives us the Shannon entropy.



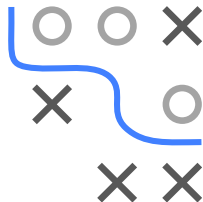
# THE MAXIMUM ENTROPY PRINCIPLE

Assume we know  $M$  properties about a discrete distribution  $p(x)$  on  $\mathcal{X}$ , stated as “moment conditions” for functions  $g_m(\cdot)$  and scalars  $\alpha_m$ :

$$\mathbb{E}[g_m(X)] = \sum_{x \in \mathcal{X}} g_m(x)p(x) = \alpha_m \text{ for } m = 0, \dots, M$$

**Maximum entropy principle** ► Jaynes, 2003: Among all feasible distributions satisfying the constraints, choose the one with maximum entropy!

- Motivation: ensure no unwarranted assumptions on  $p(x)$  are made beyond what we know.
- MEP follows similar logic to Occam’s razor and principle of insufficient reason



# THE MAXIMUM ENTROPY PRINCIPLE

Can be solved via Lagrangian multipliers (here with base  $e$ )

$$L(p(x), (\lambda_m)_{m=0}^M) = - \sum_{x \in \mathcal{X}} p(x) \log(p(x)) + \lambda_0 \left( \sum_{x \in \mathcal{X}} p(x) - 1 \right) + \sum_{m=1}^M \lambda_m \left( \sum_{x \in \mathcal{X}} g_m(x) p(x) - \alpha_m \right)$$

Finding critical points  $p^*(x)$  :

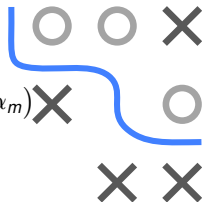
$$\frac{\partial L}{\partial p(x)} = -\log(p(x)) - 1 + \lambda_0 + \sum_{m=1}^M \lambda_m g_m(x) \stackrel{!}{=} 0 \iff p^*(x) = \exp(\lambda_0 - 1) \exp\left(\sum_{m=1}^M \lambda_m g_m(x)\right)$$

This is a maximum as  $-1/p(x) < 0$ . Since probs must sum to 1 we get

$$1 \stackrel{!}{=} \sum_{x \in \mathcal{X}} p^*(x) = \frac{1}{\exp(1 - \lambda_0)} \sum_{x \in \mathcal{X}} \exp\left(\sum_{m=1}^M \lambda_m g_m(x)\right) \Rightarrow \exp(1 - \lambda_0) = \sum_{x \in \mathcal{X}} \exp\left(\sum_{m=1}^M \lambda_m g_m(x)\right)$$

Plugging  $\exp(1 - \lambda_0)$  into  $p^*(x)$  we obtain the constrained maxent distribution:

$$p^*(x) = \frac{\exp \sum_{m=1}^M \lambda_m g_m(x)}{\sum_{x \in \mathcal{X}} \exp \sum_{m=1}^M \lambda_m g_m(x)}$$



# THE MAXIMUM ENTROPY PRINCIPLE

We now have: functional form of our distribution, up to  $M$  unknowns, the  $\lambda_m$ . But also:  $M$  equations, the moment conditions. So we can solve.

**Example:** Consider discrete RV representing a six-sided die roll and the moment condition  $\mathbb{E}(X) = 4.8$ . What is the maxent distribution?

- Condition means  $g_1(x) = x$ ,  $\alpha_1 = 4.8$ . Then for some  $\lambda$  solution is

$$p^*(x) = \frac{\exp(\lambda g(x))}{\sum_{j=1}^6 \exp(\lambda g(x_j))} = \frac{\exp(\lambda x)}{\sum_{j=1}^6 \exp(\lambda x_j)}$$

- Inserting into moment condition and solving (numerically) for  $\lambda$ :

$$4.8 \stackrel{!}{=} \sum_{j=1}^6 x_j p^*(x_j) = \frac{e^\lambda + \dots + 6(e^\lambda)^6}{e^\lambda + \dots + (e^\lambda)^6} \Rightarrow \lambda \approx 0.5141$$

x	1	2	3	4	5	6
$p^*(x)$	3.22%	5.38%	9.01%	15.06%	25.19%	42.13%

